

Bank of China (Canada)

Leverage Ratio Disclosure Q3 2021 as at Sep 30, 2021 on an "all-in" basis	CAD in '000 except ratios
On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but	
1 including collateral)	3,457,328
2 (Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	NA
3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	3,457,328
Derivative exposure	
Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation	
4 margin)	2
5 Add-on amounts for PFE associated with all derivative transactions	127
Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant	
6 to the operative accounting framework	NA
7 (Deductions of receivables assets for cash variation margin provided in derivative transactions)	NA
8 (Exempted CCP-leg of client cleared trade exposures)	NA
9 Adjusted effective notional amount of written credit derivatives	NA
10 (Adjusted effective notional offsets and add-on deductions for written credit derivatives)	NA
11 Total derivative exposures (sum of lines 4 to 10)	129
Securities financing transaction exposures	
Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting	
12 for sale accounting transactions.	NA
13 (Netted amounts of cash payables and cash receivables of gross SFT assets)	NA
14 Counterparty credit risk (CCR) exposure for SFTs	NA
15 Agent transaction exposure	NA
16 Total securities financing transaction exposures (sum of lines 12 to 15)	0
Other off-balance sheet exposures	
17 Off-balance sheet exposure at gross notional amount	939,145
18 (Adjustments for conversion to credit equivalent amounts)	- 458,131
19 Off-balance sheet items (sum of lines 17 and 18)	481,014
Capital and Total Exposures	
20 Tier 1 capital	685,791
21 Total Exposures (sum of lines 3, 11, 16 and 19)	3,938,471
Leverage Ratios	
22 Basel III leverage ratio	17.41%